

## ATTACHMENT 3

The following is the volume of transactions for a three-month selected time period that is representative of typical NYSIF activity:

Transactions from 01/01/18 to 03/31/18 (Approximated)			
		# of Transactions	Amount
Equities	Buy/Sell	1209 / 607	\$164,328,663.99 / \$162,037,289.89
	Income	2456	9,537,930.13
	Total	4272	335,903,884.01
Fixed Income	Buy/Sell	155 / 94	\$1,199,710,448.97 / \$613,222,305.50
	Income/Maturities	1626 / 27	201,642,614.74 / 294,067,100.00
	Total	1902	2,308,642,469.21
Short-term Bonds	Buy/Sell	1536 / 8	\$10,951,919,068.83 / \$123,065,000.00
	Income/Maturities	0 / 1454	0 / 10,852,778,000.00
	Total	2998	21,927,762,068.83

The following are delivery timelines for accounting and performance information:

- By 7:30 A.M. daily (New York Time):
  - o Outstanding Trades
  - o Outstanding Transactions
  - o Settled Trades for the prior day
  - o Settled Transactions Detail – Money Market Funds, for the prior day
  - o Cash Projection Report
  - o Posted Cash
- By 8:00 A.M. daily (New York Time):
  - o A file containing Cash Transactions in the required format for uploading to CAMRA, NYSIF's Investment Accounting System, licensed from vendor SS&C Technologies, Inc.
  - o Posted Cash Activity for the prior day
  - o Posted Transactions for the prior day

- Corporate Actions – Mandatory & Informational
  - Corporate Actions – Requiring Response
  - Corporate Actions – Response Received
  - Current positions, including a differentiation between “Available” securities and “Owned” securities, where Available Securities are Owned Securities less Securities on Loan.
- By 10:00 A.M. daily (New York Time):
    - All Trade Activity for the prior day
  - Online access to the custodian accounts is necessary to run the above and other reports on an ad-hoc basis.
  - Reports required monthly – by 1<sup>st</sup> business day after month-end:
    - TMPG claims
  - Reports required monthly, as early as possible (as they are required to make payments):
    - Custody invoices (by fund, including a total for all three funds)
    - Custody invoices (by portfolio)
  - Required monthly – by 10<sup>th</sup> business day after month-end:
    - Performance analytics and attribution data for equities